



TFW  
JP 3624

IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

In re application of:

Gastineau *et al.*

Appl. No.: 09/815,589

Filed: March 23, 2001

For: HEDGING TRADING OF MUTUAL  
FUNDS OR OTHER PORTFOLIO  
BASKET PRODUCTS

Examiner: TBA

Art Unit: 3624

Confirmation No.: 7446

Atty. Docket No: 00322.0007.CNUS01

Date: March 24, 2006

**TRANSMITTAL OF INFORMATION DISCLOSURE  
STATEMENT UNDER 37 C.F.R. §1.56, 1.97 and 1.98**

***Mail Stop Amendment***

Commissioner for Patents  
P.O. Box 1450  
Alexandria, VA 22313-1450

Sir:

Applicants submit the following documents for appropriate action by the U.S. Patent and Trademark Office:

- ☒ Information Disclosure Statement under 37 C.F.R. §1.56, 1.97 and 1.98;
- ☒ Form PTO-1449 citing two (2) references, copies of which are provided; and
- ☒ Return postcard.

**CERTIFICATE OF MAILING  
(37 C.F.R. §1.8a)**

I hereby certify that this paper (along with any referred to as being attached or enclosed) is being deposited with the United States Postal Service on the date shown below with sufficient postage as First Class Mail in an envelope addressed to *Mail Stop Amendment*, Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450.

March 24, 2006  
Date of Deposit

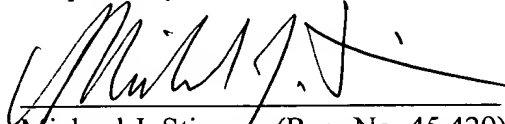
Joan M. Gordon  
Name of Person Mailing Paper

  
Signature of Person Mailing Paper

The Commissioner is hereby authorized to charge our Deposit Account No. **08-3038** for the fee as set forth in 37 C.F.R. § 1.17(p) in the amount of \$180.00. Kindly make reference to Howrey Docket No. **00322.0007.CNUS01** when debiting this account.

Applicants respectfully request that the listed documents be made of record in the present case.

Respectfully submitted,



Michael J. Stimson (Reg. No. 45,429)

Date: March 24, 2006

HOWREY SIMON ARNOLD & WHITE, LLP  
2941 Fairview Park Drive, Box 7  
Falls Church, VA 22042  
Facsimile (571) 273-8300  
Telephone (949) 721-6900 (Pacific Coast)

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**SUPPLEMENTAL INFORMATION DISCLOSURE STATEMENT**  
**UNDER 37 CFR § 1.56, 1.97 AND 1.98**

***Mail Stop Amendments***

Commissioner for Patents  
P.O. Box 1450  
Alexandria, VA 22313-1450

Dear Sir:

In compliance with the duty of disclosure under 37 C.F.R. § 1.56, it is respectfully requested that this Supplemental Information Disclosure Statement be entered and the documents listed on attached Form PTO-1449 be considered by the Examiner and made of record. Copies of the two (2) listed documents required by 37 C.F.R. § 1.98(a)(2) are enclosed for the convenience of the Examiner.

In accordance with 37 C.F.R. §§ 1.97(g),(h), this Supplemental Information Disclosure Statement is not to be construed as a representation that a search has been made, and is not to be construed to be an admission that the information cited is, or is considered to be, material to patentability as defined in 37 C.F.R. § 1.56(b).

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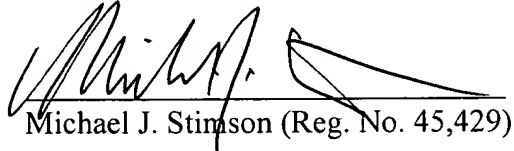
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Respectfully submitted,

Date: March 24, 2006

  
Michael J. Stinson (Reg. No. 45,429)

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March 24, 2006  
Date of Deposit

Joan M. Gordon  
Name of Person Mailing Paper

  
Signature of Person Mailing Paper

Form PTO-1449 (modified)


 Atty. Docket No.:  
00322.0007.CNUS01

 Serial No.:  
09/815,589

List of Patents and Publications for Applicant's

 Applicants:  
Gary L. Gastineau *et al.*

## INFORMATION DISCLOSURE STATEMENT

(Use several sheets if necessary)

 Filing Date:  
March 23, 2001

 Group:  
3624

 U.S. Patent Documents  
*See Page 1*

 Foreign Patent Documents  
*See Page 1*

 Other Art  
*See Page 1*

U.S. Patent Documents (do NOT delete this heading)

## U.S. Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Name	Class	Sub Class	Filing Date of App.

## Foreign Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Country	Class	Sub Class	Translation Yes/No

## Other Art (Including Author, Title, Date Pertinent Pages, Etc.)

Exam. Init.	Ref. Des.	Citation
	C1	"The Three Types of Factor Models: A Comparison of Their Explanatory Power," Gregory Connor, pp. 1-7.
	C2	"The Arbitrage Pricing Theory and Multifactor Models of Asset Returns," Gregory Connor et al., September 1992, Forthcoming in <i>Finance Handbook</i> , pp. 1-94.

EXAMINER:

DATE CONSIDERED:

EXAMINER: INITIAL IF REFERENCE CONSIDERED, WHETHER OR NOT CITATION IS IN CONFORMANCE WITH MPEP609; DRAW LINE THROUGH CITATION IF NOT IN CONFORMANCE AND NOT CONSIDERED. INCLUDE COPY OF THIS FORM WITH NEXT COMMUNICATION TO APPLICANT.

INFORMATION DISCLOSURE STATEMENT — PTO-1449 (MODIFIED)